

JANE STREET CAPITAL, LLC(UNST) G1 Execution Services, LLC(ETMM)	139	2.56	123	4.32	2	0.69	14	0.65	0	0.00	0	0	0	0	0	0	0
CITI Order Routing and Execution, LLC(AUTO)	128	2.36	111	3.90	1	0.34	16	0.75	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	112	2.06	12	0.42	32	11.03	68	3.18	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	36	0.66	33	1.16	0	0.00	3	0.14	0	0.00	0	0	0	0	0	0	0
	26	0.48	0	0.00	8	2.76	18	0.84	0	0.00	0	0	0	0	0	0	0

November 2020

Non-S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
7,350	100.00	6,768	92.08	60	0.82	519	7.06	3	0.04

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
National Financial Services LLC(NSFM)	4,432	32.44	4,244	39.10	49	44.55	0	0.00	139	59.91	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDS)	3,538	25.89	3,419	31.50	31	28.18	87	3.53	1	0.43	0	0	0	0	0	0	0	0
VIRTU Americas LLC(VITE)	2,156	15.78	2,107	19.41	16	14.55	32	1.30	1	0.43	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	1,449	10.61	0	0.00	0	0.00	1,449	58.71	0	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(UNST) G1 Execution Services, LLC(ETMM)	469	3.43	460	4.24	1	0.91	8	0.32	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	325	2.38	0	0.00	3	2.73	322	13.05	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(NYSE Arca)	251	1.84	0	0.00	0	0.00	251	10.17	0	0.00	0	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	235	1.72	0	0.00	0	0.00	235	9.52	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	139	1.02	135	1.24	1	0.91	3	0.12	0	0.00	0	0	0	0	0	0	0	0

November 2020

Option Contracts Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
1,761	100.00	1,207	68.54	171	9.71	382	21.69	1	0.06

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Citadel Securities LLC(CDS)	749	41.11	546	47.81	31	17.71	172	34.13	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	455	24.97	389	34.06	17	9.71	48	9.52	1	100.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	229	12.57	134	11.73	20	11.43	75	14.88	0	0.00	0	0	0	0	0	0	0	0
Cligroup Global Markets, Inc.(KXFP)	228	12.51	0	0.00	96	54.86	132	26.19	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEX)	82	4.50	17	1.49	2	1.14	63	12.50	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	78	4.28	56	4.90	8	4.57	14	2.78	0	0.00	0	0	0	0	0	0	0	0
Interactive Brokers LLC(IBKR)	1	0.05	0	0.00	1	0.57	0	0.00	0	0.00	0	0	0	0	0	0	0	0

December 2020

S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
2,448	100.00	2,198	89.79	49	2.00	198	8.09	3	0.12

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
New York Stock Exchange(NYSE)	1,356	27.99	0	0.00	1	2.00	1,355	85.01	0	0.00	0	0	0	0	0	0	0	0
National Financial Services LLC(NSFM)	1,126	23.24	0	0.00	0	0.00	0	0.00	1,126	98.25	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDS)	1,029	21.24	1,014	49.34	6	12.00	7	0.44	2	0.17	0	0	0	0	0	0	0	0
VIRTU Americas LLC(VITE)	577	11.91	570	27.74	3	6.00	3	0.19	1	0.09	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	143	2.95	84	4.09	19	38.00	40	2.51	0	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(UNST) G1 Execution Services, LLC(ETMM)	143	2.95	141	6.86	1	2.00	1	0.06	0	0.00	0	0	0	0	0	0	0	0
CITI Order Routing and Execution, LLC(AUTO)	136	2.81	135	6.57	0	0.00	1	0.06	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	98	2.02	0	0.00	0	0.00	98	6.15	0	0.00	0	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	49	1.01	0	0.00	0	0.00	49	3.07	0	0.00	0	0	0	0	0	0	0	0

December 2020

Non-S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
5,297	100.00	4,960	93.91	80	1.51	236	4.46	6	0.11

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
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